

ABXB

Abacus Flexible Bond Leaders ETF

Fund Description

ABXB tracks an equal-weighted index that tactically invests across various fixed income securities. The fund-of-funds may invest in government and corporate bonds, investment grade and junk bonds of any credit quality or maturity from around the world.

FactSet Analyst Report

ABXB invests in fixed income under different bond categories, including government and corporate securities of various credit quality from around the world. It employs a proprietary quantitative model to identify volatility in the equity market. In high volatility periods, the model prioritizes short-term price momentum, focusing on categories with strong near-term trends. During low volatility, it emphasizes long-term price momentum. Depending on volatility, the model scores bond categories and selects 5 Trend Leaders. The fund then selects 5 ETFs representing these categories. If fewer than five show positive momentum, it allocates any remaining value to US T-Bills up to 100%. The equal-weighted index reconstitutes monthly, adjusting the models momentum weights according to market volatility. ABXB has had strategy changes since 2021. Most recently on June 6, 2025, the fund was previously called Abacus Tactical High Yield ETF (ABHY) tracking the Abacus Tactical High Yield Index.



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